

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: August 8, 2019



STATE STREET

As of: July 31, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	-----------------	----------------------------	------------------	---------------

CASH

US DOLLAR Exchange Rate: 1.000000

USD	US DOLLAR	0.280	Local	1.000000	0.28	1.000000	0.28	0.00	0.00
			Base	1.000000	0.28	1.000000	0.28	0.00	0.00

US DOLLAR Total		0.280	Local		0.28		0.28	0.00	0.00
			Base		0.28		0.28	0.00	0.00

CASH Total		0.280	Base		0.28		0.28	0.00	0.00
-------------------	--	-------	------	--	------	--	------	------	------

CASH EQUIVALENT

US DOLLAR Exchange Rate: 1.000000

22599G006	CREDIT AGRICOLE REPO REPO				2.500000	01 Aug 2019			
	82,747,414.630	Local	100.000000	82,747,414.63	100.000000	82,747,414.63	0.00	5.40	
		Base	100.000000	82,747,414.63	100.000000	82,747,414.63	0.00	5.40	

7426M5W42	PRIVATE EXP. FUNDING				2.460000	04 Sep 2019			
	30,000,000.000	Local	99.767667	29,930,300.00	99.767667	29,930,300.00	0.00	1.95	
		Base	99.767667	29,930,300.00	99.767667	29,930,300.00	0.00	1.95	

7426M5W91	PRIVATE EXP. FUNDING				2.350000	09 Sep 2019			
	20,000,000.000	Local	99.745417	19,949,083.33	99.745417	19,949,083.33	0.00	1.30	
		Base	99.745417	19,949,083.33	99.745417	19,949,083.33	0.00	1.30	

7426M5X17	PRIVATE EXP. FUNDING				2.470000	01 Oct 2019			
	20,000,000.000	Local	99.581472	19,916,294.44	99.581472	19,916,294.44	0.00	1.30	
		Base	99.581472	19,916,294.44	99.581472	19,916,294.44	0.00	1.30	

7426M5XW9	PRIVATE EXP. FUNDING				2.160000	30 Oct 2019			
	20,000,000.000	Local	99.460000	19,892,000.00	99.440000	19,888,000.00	-4,000.00	1.30	
		Base	99.460000	19,892,000.00	99.440000	19,888,000.00	-4,000.00	1.30	

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

Base Currency: USD - US DOLLAR									
Asset ID	Asset Description		Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796RF8	TREASURY BILL 10/19 0.00000					2.391200	10 Oct 2019		
	15,000,000.000	Local		99.535044	14,930,256.67	99.535044	14,930,256.67	0.00	0.97
		Base		99.535044	14,930,256.67	99.535044	14,930,256.67	0.00	0.97
912796RT8	TREASURY BILL 01/20 0.00000					2.061400	02 Jan 2020		
	15,000,000.000	Local		99.052786	14,857,917.89	99.154179	14,873,126.85	15,208.96	0.97
		Base		99.052786	14,857,917.89	99.154179	14,873,126.85	15,208.96	0.97
912796SF7	TREASURY BILL 08/19 0.00000					2.321200	29 Aug 2019		
	15,000,000.000	Local		99.819462	14,972,919.33	99.819462	14,972,919.33	0.00	0.98
		Base		99.819462	14,972,919.33	99.819462	14,972,919.33	0.00	0.98
912796SJ9	TREASURY BILL 09/19 0.00000					2.170000	19 Sep 2019		
	60,000,000.000	Local		99.704639	59,822,783.34	99.704639	59,822,783.34	0.00	3.90
		Base		99.704639	59,822,783.34	99.704639	59,822,783.34	0.00	3.90
912796SL4	TREASURY BILL 10/19 0.00000					2.175000	03 Oct 2019		
	70,000,000.000	Local		99.626625	69,738,637.50	99.626625	69,738,637.50	0.00	4.55
		Base		99.626625	69,738,637.50	99.626625	69,738,637.50	0.00	4.55
912796SNO	TREASURY BILL 10/19 0.00000					2.401000	17 Oct 2019		
	10,000,000.000	Local		99.486453	9,948,645.28	99.486453	9,948,645.28	0.00	0.65
		Base		99.486453	9,948,645.28	99.486453	9,948,645.28	0.00	0.65
912796SX8	TREASURY BILL 12/19 0.00000					2.131000	19 Dec 2019		
	10,000,000.000	Local		99.171278	9,917,127.78	99.225268	9,922,526.80	5,399.02	0.65
		Base		99.171278	9,917,127.78	99.225268	9,922,526.80	5,399.02	0.65
912796SY6	TREASURY BILL 12/19 0.00000					2.045000	26 Dec 2019		
	10,000,000.000	Local		99.164958	9,916,495.83	99.184090	9,918,409.00	1,913.17	0.65
		Base		99.164958	9,916,495.83	99.184090	9,918,409.00	1,913.17	0.65
912796TB5	TREASURY BILL 01/20 0.00000					2.017800	16 Jan 2020		
	10,000,000.000	Local		99.058360	9,905,836.00	99.074851	9,907,485.10	1,649.10	0.65
		Base		99.058360	9,905,836.00	99.074851	9,907,485.10	1,649.10	0.65
912796VQ9	TREASURY BILL 08/19 0.00000					2.152000	13 Aug 2019		
	20,000,000.000	Local		99.928267	19,985,653.33	99.928267	19,985,653.33	0.00	1.30
		Base		99.928267	19,985,653.33	99.928267	19,985,653.33	0.00	1.30

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
912796VT3	TREASURY BILL 09/19 0.00000					03 Sep 2019		
	60,000,000.000	Local	99.801847	59,881,108.37	99.801847	59,881,108.37	0.00	3.91
		Base	99.801847	59,881,108.37	99.801847	59,881,108.37	0.00	3.91
912796VU0	TREASURY BILL 09/19 0.00000				2.156000	10 Sep 2019		
	40,000,000.000	Local	99.760444	39,904,177.78	99.760444	39,904,177.78	0.00	2.60
		Base	99.760444	39,904,177.78	99.760444	39,904,177.78	0.00	2.60
912796VV8	TREASURY BILL 09/19 0.00000				2.125000	17 Sep 2019		
	20,000,000.000	Local	99.722569	19,944,513.89	99.722569	19,944,513.89	0.00	1.30
		Base	99.722569	19,944,513.89	99.722569	19,944,513.89	0.00	1.30
921FRK000	BMO TRIPARTY MTGE CLAS/ISIT/RTRP MATU//20121224				2.480000	01 Aug 2019		
	50,000,000.000	Local	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.26
		Base	100.000000	50,000,000.00	100.000000	50,000,000.00	0.00	3.26
926NKW009	AMHERST PIERPONT 04/15 VAR				2.400000	01 Aug 2019		
	75,000,000.000	Local	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.89
		Base	100.000000	75,000,000.00	100.000000	75,000,000.00	0.00	4.89
979QHR003	SOUTH STREET REPO				2.550000	01 Aug 2019		
	47,977,642.590	Local	100.000000	47,977,642.59	100.000000	47,977,642.59	0.00	3.13
		Base	100.000000	47,977,642.59	100.000000	47,977,642.59	0.00	3.13
979QHT009	WELLS FARGO REPO				2.300000	06 Aug 2019		
	110,000,000.000	Local	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	7.18
		Base	100.000000	110,000,000.00	100.000000	110,000,000.00	0.00	7.18
979TUW001	GUGGENHEIM SECURITIES REPO 08/14 VAR				2.500000	01 Aug 2019		
	200,000,000.000	Local	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.05
		Base	100.000000	200,000,000.00	100.000000	200,000,000.00	0.00	13.05
US DOLLAR Total								
	1,010,725,057.220	Local		1,009,138,807.98		1,009,158,978.23	20,170.25	65.85
		Base		1,009,138,807.98		1,009,158,978.23	20,170.25	65.85
CASH EQUIVALENT Total								
	1,010,725,057.220	Base		1,009,138,807.98		1,009,158,978.23	20,170.25	65.85

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C
 STATE OF ARIZONA
 FUND: ATZG
 View Date: August 8, 2019



STATE STREET

As of: July 31, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
----------	-------------------	-------	-----------	------------	--------------------	-------------------------------	------------------	------------------

FIXED INCOME

US DOLLAR Exchange Rate: 1.000000

912796QV4	TREASURY BILL 08/19 0.00000					15 Aug 2019		
	10,000,000.000	Local	99.905057	9,990,505.67	99.922054	9,992,205.40	1,699.73	0.65
		Base	99.905057	9,990,505.67	99.922054	9,992,205.40	1,699.73	0.65
912796RF8	TREASURY BILL 10/19 0.00000				0.010000	10 Oct 2019		
	60,000,000.000	Local	99.575042	59,745,025.08	99.602005	59,761,203.00	16,177.92	3.90
		Base	99.575042	59,745,025.08	99.602005	59,761,203.00	16,177.92	3.90
912796RY7	TREASURY BILL 01/20 0.00000					30 Jan 2020		
	10,000,000.000	Local	98.981306	9,898,130.60	98.969004	9,896,900.40	-1,230.20	0.65
		Base	98.981306	9,898,130.60	98.969004	9,896,900.40	-1,230.20	0.65
912796SD2	TREASURY BILL 02/20 0.00000					27 Feb 2020		
	5,000,000.000	Local	98.555433	4,927,771.65	98.824583	4,941,229.15	13,457.50	0.32
		Base	98.555433	4,927,771.65	98.824583	4,941,229.15	13,457.50	0.32
912796SE0	TREASURY BILL 08/19 0.00000				0.010000	22 Aug 2019		
	10,000,000.000	Local	99.856792	9,985,679.16	99.882643	9,988,264.30	2,585.14	0.65
		Base	99.856792	9,985,679.16	99.882643	9,988,264.30	2,585.14	0.65
912796SF7	TREASURY BILL 08/19 0.00000				0.010000	29 Aug 2019		
	15,000,000.000	Local	99.808433	14,971,265.01	99.850006	14,977,500.90	6,235.89	0.98
		Base	99.808433	14,971,265.01	99.850006	14,977,500.90	6,235.89	0.98
912796SG5	TREASURY BILL 09/19 0.00000				0.010000	05 Sep 2019		
	15,000,000.000	Local	99.761076	14,964,161.45	99.805944	14,970,891.60	6,730.15	0.98
		Base	99.761076	14,964,161.45	99.805944	14,970,891.60	6,730.15	0.98
912796SJ9	TREASURY BILL 09/19 0.00000					19 Sep 2019		
	10,000,000.000	Local	99.666433	9,966,643.25	99.731044	9,973,104.40	6,461.15	0.65
		Base	99.666433	9,966,643.25	99.731044	9,973,104.40	6,461.15	0.65
912796SN0	TREASURY BILL 10/19 0.00000				0.010000	17 Oct 2019		
	15,000,000.000	Local	99.487736	14,923,160.39	99.563631	14,934,544.65	11,384.26	0.97
		Base	99.487736	14,923,160.39	99.563631	14,934,544.65	11,384.26	0.97

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund	
912796SP5	TREASURY BILL 10/19 0.00000				0.010000	24 Oct 2019			
		50,000,000.000	Local	99.483048	49,741,523.75	99.526878	49,763,439.00	21,915.25	3.25
			Base	99.483048	49,741,523.75	99.526878	49,763,439.00	21,915.25	3.25
912796SQ3	TREASURY BILL 10/19 0.00000				0.010000	31 Oct 2019			
		25,000,000.000	Local	99.395264	24,848,816.12	99.484923	24,871,230.75	22,414.63	1.62
			Base	99.395264	24,848,816.12	99.484923	24,871,230.75	22,414.63	1.62
912796SU4	TREASURY BILL 11/19 0.00000				0.010000	29 Nov 2019			
		10,000,000.000	Local	99.226667	9,922,666.69	99.320778	9,932,077.80	9,411.11	0.65
			Base	99.226667	9,922,666.69	99.320778	9,932,077.80	9,411.11	0.65
912796TA7	TREASURY BILL 01/20 0.00000				0.010000	09 Jan 2020			
		10,000,000.000	Local	99.073221	9,907,322.12	99.083270	9,908,327.00	1,004.88	0.65
			Base	99.073221	9,907,322.12	99.083270	9,908,327.00	1,004.88	0.65
912796TC3	TREASURY BILL 01/20 0.00000				0.010000	23 Jan 2020			
		10,000,000.000	Local	99.025347	9,902,534.71	99.013113	9,901,311.30	-1,223.41	0.65
			Base	99.025347	9,902,534.71	99.013113	9,901,311.30	-1,223.41	0.65
912796VJ5	TREASURY BILL 07/19 0.00000				0.010000	02 Jul 2019			
		0.000	Local	0.000000	143,280.12	0.000000	0.00	-143,280.12	0.00
			Base	0.000000	143,280.12	0.000000	0.00	-143,280.12	0.00
912796VP1	TREASURY BILL 08/19 0.00000					06 Aug 2019			
		80,000,000.000	Local	99.968884	79,975,107.26	99.972095	79,977,676.00	2,568.74	5.22
			Base	99.968884	79,975,107.26	99.972095	79,977,676.00	2,568.74	5.22
912796VR7	TREASURY BILL 08/19 0.00000				0.010000	20 Aug 2019			
		60,000,000.000	Local	99.886352	59,931,811.18	99.892896	59,935,737.60	3,926.42	3.91
			Base	99.886352	59,931,811.18	99.892896	59,935,737.60	3,926.42	3.91
912796VS5	TREASURY BILL 08/19 0.00000					27 Aug 2019			
		50,000,000.000	Local	99.847100	49,923,549.87	99.858131	49,929,065.50	5,515.63	3.26
			Base	99.847100	49,923,549.87	99.858131	49,929,065.50	5,515.63	3.26
912796VW6	TREASURY BILL 09/19 0.00000				0.010000	24 Sep 2019			
		80,000,000.000	Local	99.683913	79,747,130.16	99.698830	79,759,064.00	11,933.84	5.20
			Base	99.683913	79,747,130.16	99.698830	79,759,064.00	11,933.84	5.20

& Issue has redenominated but Local is not converted
 # Issue has not been redenominated but Local is converted

Books Closed

Prepared by State Street

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
US DOLLAR Total								
	525,000,000.000	Local		523,416,084.24		523,413,772.75	-2,311.49	34.15
		Base		523,416,084.24		523,413,772.75	-2,311.49	34.15
FIXED INCOME Total								
	525,000,000.000	Base		523,416,084.24		523,413,772.75	-2,311.49	34.15

Holdings

ST OF AZ POOL 7 LGIP FF&C
STATE OF ARIZONA
FUND: ATZG



STATE STREET

As of: July 31, 2019

View Date: August 8, 2019

Base Currency: USD - US DOLLAR

Asset ID	Asset Description	Units	Unit Cost	Total Cost	Rate Unit Price	Maturity Date Market Value	Unrealized Gn/Ls	% Curr % Fund
<hr/>								
FUND Total		1,535,725,057.500	Base	1,532,554,892.50		1,532,572,751.26	17,858.76	100.00

Holdings

Currency Summary

As of: July 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date: August 8, 2019



STATE STREET

Base Currency:USD - US DOLLAR								
	Units		Total Cost	Market Value	% Currency % Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
US DOLLAR						Exchange Rate:	1.000000	
CASH								
	0.280	Local	0.28	0.28	0.00	0.00		0.00
		Base	0.28	0.28	0.00	0.00	0.00	0.00
CASH EQUIVALENT								
	1,010,725,057.220	Local	1,009,138,807.98	1,009,158,978.23	65.85	20,170.25		20,170.25
		Base	1,009,138,807.98	1,009,158,978.23	65.85	20,170.25	0.00	20,170.25
FIXED INCOME								
	525,000,000.000	Local	523,416,084.24	523,413,772.75	34.15	-2,311.49		-2,311.49
		Base	523,416,084.24	523,413,772.75	34.15	-2,311.49	0.00	-2,311.49
US DOLLAR Total								
	1,535,725,057.500	Local	1,532,554,892.50	1,532,572,751.26	100.00	17,858.76		17,858.76
		Base	1,532,554,892.50	1,532,572,751.26	100.00	17,858.76	0.00	17,858.76
FUND Total								
	1,535,725,057.500	Base	1,532,554,892.50	1,532,572,751.26	100.00	17,858.76	0.00	17,858.76

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH							
US DOLLAR	0.280	0.28	0.28	0.00	0.00	0.00	0.00
CASH Total	0.280	0.28	0.28	0.00	0.00	0.00	0.00

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH EQUIVALENT							
US DOLLAR							
	1,010,725,057.220	1,009,138,807.98	1,009,158,978.23	65.85	20,170.25	0.00	20,170.25
CASH EQUIVALENT Total							
	1,010,725,057.220	1,009,138,807.98	1,009,158,978.23	65.85	20,170.25	0.00	20,170.25

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FIXED INCOME							
US DOLLAR							
	525,000,000.000	523,416,084.24	523,413,772.75	34.15	-2,311.49	0.00	-2,311.49
FIXED INCOME Total							
	525,000,000.000	523,416,084.24	523,413,772.75	34.15	-2,311.49	0.00	-2,311.49

Holdings

Asset Summary

As of: July 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
FUND Total	1,535,725,057.500	1,532,554,892.50	1,532,572,751.26	100.00	17,858.76	0.00	17,858.76

Holdings

Fund Summary

As of: July 31, 2019

ST OF AZ POOL 7 LGIP FF&C

STATE OF ARIZONA

FUND: ATZG

View Date:

August 8, 2019



STATE STREET

Base Currency: USD - US DOLLAR

	Notional Par	Units	Total Cost	Market Value	% Fund	Unreal Sec Gn/Ls	Unreal Curr Gn/Ls	Total Unreal Gn/Ls
CASH		0.280	0.28	0.28	0.00	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS	0.00 0.00 GN 0.00 LS
CASH EQUIVALENT		1,010,725,057.220	1,009,138,807.98	1,009,158,978.23	65.85	20,170.25 24,170.25 GN -4,000.00 LS	0.00 0.00 GN 0.00 LS	20,170.25 24,170.25 GN -4,000.00 LS
FIXED INCOME		525,000,000.000	523,416,084.24	523,413,772.75	34.15	-2,311.49 143,422.24 GN -145,733.73 LS	0.00 0.00 GN 0.00 LS	-2,311.49 143,422.24 GN -145,733.73 LS
<hr/>								
FUND Total	0.000	1,535,725,057.500	1,532,554,892.50	1,532,572,751.26	100.00	17,858.76 167,592.49 GN -149,733.73 LS	0.00 0.00 GN 0.00 LS	17,858.76 167,592.49 GN -149,733.73 LS